

2. Paragraphs 1 and 3-6 of the Notice detail the documents served together with the Notice on the United States Attorney General and the Attorney General of each State in the United States and the District of Columbia, as required by 28 U.S.C. § 1715(b).

3. Because the names of individual traders in the relevant securities are not publicly available, it is not feasible at this time for the Defendants to identify and provide the names of members of the Class residing in each state, or to provide the estimated proportionate share of the claims of such members to the entire Settlement. *See* 28 U.S.C. § 1715(b)(7)(A). For the same reason, it is not feasible at this time even to provide a reasonable estimate of the number of members of the Class residing in each state and the estimated proportionate share of the claims of such members to the entire Settlement. *See* 28 U.S.C. § 1715(b)(7)(B).

Dated: February 4, 2011

Respectfully submitted,

By: /s/

Robert Silver
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*Attorneys for Defendant Pacific Investment
Management Company LLC ("PIMCO")*

and

By: /s/

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Attorneys for Defendant PIMCO Funds

Exhibit 1

2. On July 31, 2007, the Court granted Plaintiffs' motion to certify the Class. On July 7, 2009, the Seventh Circuit Court of Appeals affirmed the Court's order certifying the Class. The class consists of "[a]ll persons who purchased, between May 9, 2005 and June 30, 2005 ('Class Period'), inclusive, a June 10-year Treasury note futures contract ('June Contract') in order to liquidate a short position (the 'Class'). Excluded from the Class are defendants and any affiliated or associated party of defendants." *Kohen v. Pac. Inv. Mgmt. Co. LLC*, 244 F.R.D. 469, 475 (N.D. Ill. 2007) *aff'd*, 571 F.3d 672 (7th Cir. 2009), *cert. denied sub nom.*, *Pacific Inv. Management Co. LLC v. Hershey*, 130 S.Ct. 1504 (2010).

3. By a Stipulation of Settlement executed and filed with the Court on January 21, 2011, Plaintiffs' Counsel and Defendants agreed to settle the Action. A true and correct copy of the Stipulation, including the following exhibits to the Stipulation, is contained on the enclosed compact disc: [Proposed] Order Preliminarily Approving Settlement; [Proposed] Final Order and Judgment; Long Form Notice of Proposed Class Action Settlement; Summary Notice; and Escrow Agreement dated January 21, 2011.

4. Class counsel and counsel for Defendants contemporaneously executed a confidential Supplemental Agreement, which is contained on the enclosed compact disc.

5. The Settlement reflected in the Stipulation was reached only after a mediation process before the Honorable Daniel Weinstein (Ret.). The Mediator submitted a declaration detailing the parties' settlement efforts and the fairness of the settlement. A copy of the Mediator's Declaration is contained on the enclosed compact disc.

6. On January 26, 2011, the Court entered an Order Preliminarily Approving the Proposed Settlement, Scheduling Hearing for Final Approval Thereof, and Approving the Proposed form and Program of Notice to the Class (the "Preliminary Approval Order"). The

7. As of the date of this notice, no final judgment or notice of dismissal has been issued.

8. Because the names of individual traders in the relevant securities are not publicly available, it is not feasible at this time for the Defendants to identify and provide the names of members of the Class residing in each state, or to provide the estimated proportionate share of the claims of such members to the entire Settlement. For the same reason, it is not feasible at this time even to provide a reasonable estimate of the number of members of the Class residing in each state and the estimated proportionate share of the claims of such members to the entire Settlement.

9. Pursuant to the Preliminary Approval Order, a Fairness Hearing has been scheduled for April 7, 2011. Apart from the Preliminary Approval Order, no other written judicial opinions regarding the materials described in subparagraphs (3) through (6) of 28 U.S.C. § 1715(b) have been issued.

[signature pages to follow]

Dated: January 31, 2011

Respectfully submitted,

By: /s/
Robert Silver

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Management Company LLC ("PIMCO")*

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Exhibit 2

CERTIFICATE OF SERVICE

I hereby certify that I caused to be sent a true copy of the Notice of Class Settlement Pursuant to 28 U.S.C. § 1715, by FedEx, overnight delivery on the 31st day of January, 2011, to the following:

Attorney General of the United States
United States Department of Justice
950 Pennsylvania Avenue, NW
Washington, D.C. 20530-0001

Attorney General of Alabama
Office of the Attorney General
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Montgomery, AL 36130

Attorney General of Alaska
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/s/ Jason C. Cyrulnik
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